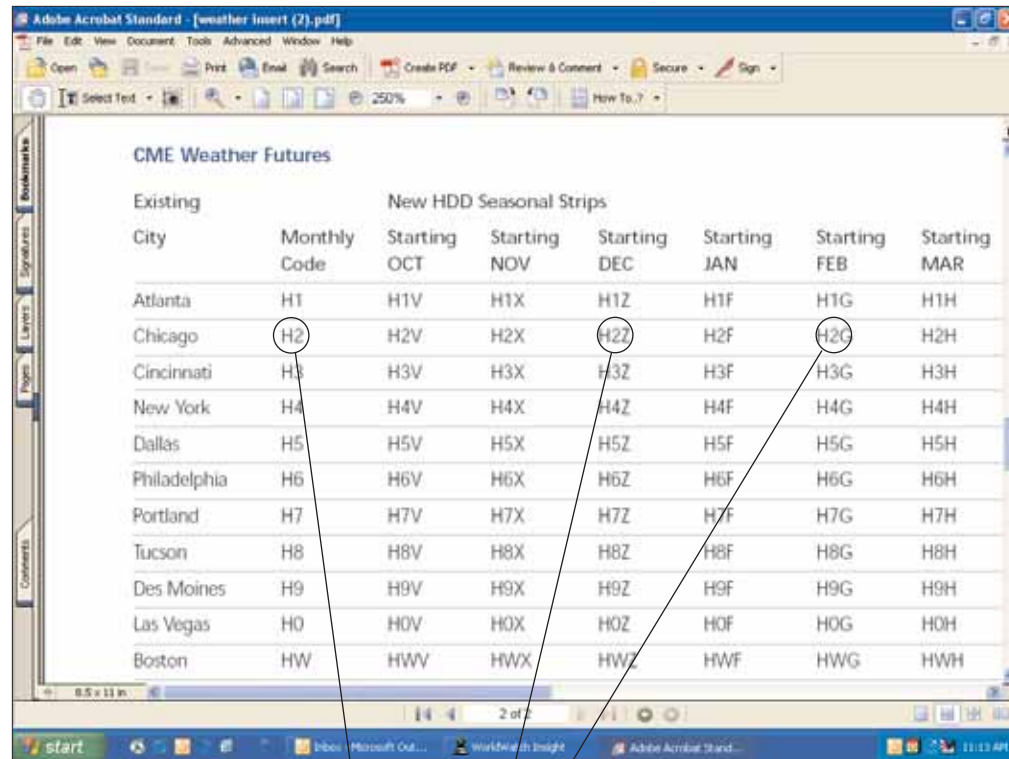


Creating CME Weather Codes

In order to simplify the use of CME Weather codes and explain how they are structured, the CME Weather team has included all the codes in a table (see reverse)

The example below illustrates how a seasonal strip trade is executed. All monthly codes remain the same for both futures and options on futures.



Creating Seasonal Trade Strip Codes

1. Start with the Monthly Code (e.g. H2).
2. To execute a three-month season strip* (e.g. H2+Z+G), select the beginning and ending months.
3. The code is finalized by ending with the trading year (e.g. H2ZG6 since 6 is used for 2006).

For more information on CME Weather products or their codes, contact Dave Smith at (312) 634-8921 or dsmith@cme.com.

* Seasonal Strips cover from two to six months and must start and end in the same season.

www.cme.com/weather

CME Weather Futures

City	Existing Monthly Code	New HDD Seasonal Strips							Existing Monthly Code	New CDD/CAT Seasonal Strips						
		Starting OCT	Starting NOV	Starting DEC	Starting JAN	Starting FEB	Starting MAR	Starting APR		Starting MAY	Starting JUN	Starting JUL	Starting AUG	Starting SEP	Starting OCT	
Atlanta	H1	H1V	H1X	H1Z	H1F	H1G	H1H	N/A	K1	K1J	K1K	K1M	K1N	K1Q	K1U	N/A
Chicago	H2	H2V	H2X	H2Z	H2F	H2G	H2H	N/A	K2	K2J	K2K	K2M	K2N	K2Q	K2U	N/A
Cincinnati	H3	H3V	H3X	H3Z	H3F	H3G	H3H	N/A	K3	K3J	K3K	K3M	K3N	K3Q	K3U	N/A
New York	H4	H4V	H4X	H4Z	H4F	H4G	H4H	N/A	K4	K4J	K4K	K4M	K4N	K4Q	K4U	N/A
Dallas	H5	H5V	H5X	H5Z	H5F	H5G	H5H	N/A	K5	K5J	K5K	K5M	K5N	K5Q	K5U	N/A
Philadelphia	H6	H6V	H6X	H6Z	H6F	H6G	H6H	N/A	K6	K6J	K6K	K6M	K6N	K6Q	K6U	N/A
Portland	H7	H7V	H7X	H7Z	H7F	H7G	H7H	N/A	K7	K7J	K7K	K7M	K7N	K7Q	K7U	N/A
Tucson	H8	H8V	H8X	H8Z	H8F	H8G	H8H	N/A	K8	K8J	K8K	K8M	K8N	K8Q	K8U	N/A
Des Moines	H9	H9V	H9X	H9Z	H9F	H9G	H9H	N/A	K9	K9J	K9K	K9M	K9N	K9Q	K9U	N/A
Las Vegas	H0	H0V	H0X	H0Z	H0F	H0G	H0H	N/A	K0	K0J	K0K	K0M	K0N	K0Q	K0U	N/A
Boston	HW	HWV	HWX	HWZ	HWF	HWG	HWH	N/A	KW	KWJ	KWK	KWM	KWN	KWQ	KWU	N/A
Houston	HR	HRV	HRX	HRZ	HRF	HRG	HRH	N/A	KR	KRJ	KRK	KRM	KRN	KRQ	KRU	N/A
Kansas City	HX	HXV	HXX	HXZ	HXF	HXG	HXH	N/A	KX	KXJ	KXK	KXM	KXN	KXQ	KXU	N/A
Minneapolis	HQ	HQV	HQX	HQZ	HQF	HQG	HQH	N/A	KQ	KQJ	KQK	KQM	KQN	KQQ	KQU	N/A
Sacramento	HS	HSV	HSX	HSZ	HSF	HSG	HSH	N/A	KS	KSJ	KSK	KSM	KSN	KSQ	KSU	N/A
Salt Lake City	HU	HAV	HAX	HAZ	HAF	HAG	HAH	N/A	KU	KUJ	KUK	KUM	KUN	KUQ	KUU	N/A
Detroit	HK	HKV	HKX	HKZ	HKF	HKG	HKH	N/A	KK	KKJ	KKK	KKM	KKN	KKQ	KKU	N/A
Baltimore	HV	HVV	HVX	HVZ	HVF	HVG	HVH	N/A	KV	KVJ	KVK	KVM	KVN	KVQ	KVU	N/A
London	D0	D0V	D0X	D0Z	D0F	D0G	D0H	N/A	G0	G0J	G0K	G0M	G0N	G0Q	G0U	N/A
Paris	D1	D1V	D1X	D1Z	D1F	D1G	D1H	N/A	G1	G1J	G1K	G1M	G1N	G1Q	G1U	N/A
Amsterdam	D2	D2V	D2X	D2Z	D2F	D2G	D2H	N/A	G2	G2J	G2K	G2M	G2N	G2Q	G2U	N/A
Berlin	D3	D3V	D3X	D3Z	D3F	D3G	D3H	N/A	G3	G3J	G3K	G3M	G3N	G3Q	G3U	N/A
Stockholm	D5	D5V	D5X	D5Z	D5F	D5G	D5H	N/A	G5	G5J	G5K	G5M	G5N	G5Q	G5U	N/A
Essen	D4	D4V	D4X	D4Z	D4F	D4G	D4H	N/A	G4	G4J	G4K	G4M	G4N	G4Q	G4U	N/A
Rome	D9	D9V	D9X	D9Z	D9F	D9G	D9H	N/A	G9	G9J	G9K	G9M	G9N	G9Q	G9U	N/A
Madrid	D0	D0V	D0X	D0Z	D0F	D0G	D0H	N/A	G0	G0J	G0K	G0M	G0N	G0Q	G0U	N/A
Barcelona	D8	D8V	D8X	D8Z	D8F	D8G	D8H	N/A	G8	G8J	G8K	G8M	G8N	G8Q	G8U	N/A
Tokyo	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	G6	G6J	G6K	G6M	G6N	G6Q	G6U	N/A
Osaka	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	G7	G7J	G7K	G7M	G7N	G7Q	G7U	N/A

CME Weather Options

City	Existing Monthly Code	New HDD Seasonal Strips							Existing Monthly Code	New CDD/CAT Seasonal Strips						
		Starting OCT	Starting NOV	Starting DEC	Starting JAN	Starting FEB	Starting MAR	Starting APR		Starting MAY	Starting JUN	Starting JUL	Starting AUG	Starting SEP	Starting OCT	
Atlanta	11	11V	11X	11Z	11F	11G	11H	N/A	21	21J	21K	21M	21N	21Q	21U	N/A
Chicago	12	12V	12X	12Z	12F	12G	12H	N/A	22	22J	22K	22M	22N	22Q	22U	N/A
Cincinnati	13	13V	13X	13Z	13F	13G	13H	N/A	23	23J	23K	23M	23N	23Q	23U	N/A
New York	14	14V	14X	14Z	14F	14G	14H	N/A	24	24J	24K	24M	24N	24Q	24U	N/A
Dallas	15	15V	15X	15Z	15F	15G	15H	N/A	25	25J	25K	25M	25N	25Q	25U	N/A
Philadelphia	16	16V	16X	16Z	16F	16G	16H	N/A	26	26J	26K	26M	26N	26Q	26U	N/A
Portland	17	17V	17X	17Z	17F	17G	17H	N/A	27	27J	27K	27M	27N	27Q	27U	N/A
Tucson	18	18V	18X	18Z	18F	18G	18H	N/A	28	28J	28K	28M	28N	28Q	28U	N/A
Des Moines	19	19V	19X	19Z	19F	19G	19H	N/A	29	29J	29K	29M	29N	29Q	29U	N/A
Las Vegas	10	10V	10X	10Z	10F	10G	10H	N/A	20	20J	20K	20M	20N	20Q	20U	N/A
Boston	36	36V	36X	36Z	36F	36G	36H	N/A	46	46J	46K	46M	46N	46Q	46U	N/A
Houston	37	37V	37X	37Z	37F	37G	37H	N/A	47	47J	47K	47M	47N	47Q	47U	N/A
Kansas City	33	33V	33X	33Z	33F	33G	33H	N/A	43	43J	43K	43M	43N	43Q	43U	N/A
Minneapolis	34	34V	34X	34Z	34F	34G	34H	N/A	44	44J	44K	44M	44N	44Q	44U	N/A
Sacramento	35	35V	35X	35Z	35F	35G	35H	N/A	45	45J	45K	45M	45N	45Q	45U	N/A
Salt Lake City	HUO	J7V	J7X	J7Z	J7F	J7G	J7H	N/A	KUO	R7J	R7K	R7M	R7N	R7Q	R7U	N/A
Detroit	HKO	J8V	J8X	J8Z	J8F	J8G	J8H	N/A	KKO	R8J	R8K	R8M	R8N	R8Q	R8U	N/A
Baltimore	HVO	J6V	J6X	J6Z	J6F	J6G	J6H	N/A	KVO	R6J	R6K	R6M	R6N	R6Q	R6U	N/A
London	O0	O0V	O0X	O0Z	O0F	O0G	O0H	N/A	U0	U0J	U0K	U0M	U0N	U0Q	U0U	N/A
Paris	O1	O1V	O1X	O1Z	O1F	O1G	O1H	N/A	U1	U1J	U1K	U1M	U1N	U1Q	U1U	N/A
Amsterdam	O2	O2V	O2X	O2Z	O2F	O2G	O2H	N/A	U2	U2J	U2K	U2M	U2N	U2Q	U2U	N/A
Berlin	O3	O3V	O3X	O3Z	O3F	O3G	O3H	N/A	U3	U3J	U3K	U3M	U3N	U3Q	U3U	N/A
Stockholm	O5	O5V	O5X	O5Z	O5F	O5G	O5H	N/A	U5	U5J	U5K	U5M	U5N	U5Q	U5U	N/A
Essen	O4	O4V	O4X	O4Z	O4F	O4G	O4H	N/A	U4	U4J	U4K	U4M	U4N	U4Q	U4U	N/A
Rome	D9O	99V	99X	99Z	99F	99G	99H	N/A	G9O	U9J	U9K	U9M	U9N	U9Q	U9U	N/A
Madrid	DQO	97V	97X	97Z	97F	97G	97H	N/A	GQO	U7J	U7K	U7M	U7N	U7Q	U7U	N/A
Barcelona	D8O	98V	98X	98Z	98F	98G	98H	N/A	G8O	U8J	U8K	U8M	U8N	U8Q	U8U	N/A
Tokyo	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	O6	O6J	O6K	O6M	O6N	O6Q	O6U	N/A
Osaka	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	O7	O7J	O7K	O7M	O7N	O7Q	O7U	N/A

Refer to the other side for Creating Weather Codes